

FIGURE 1

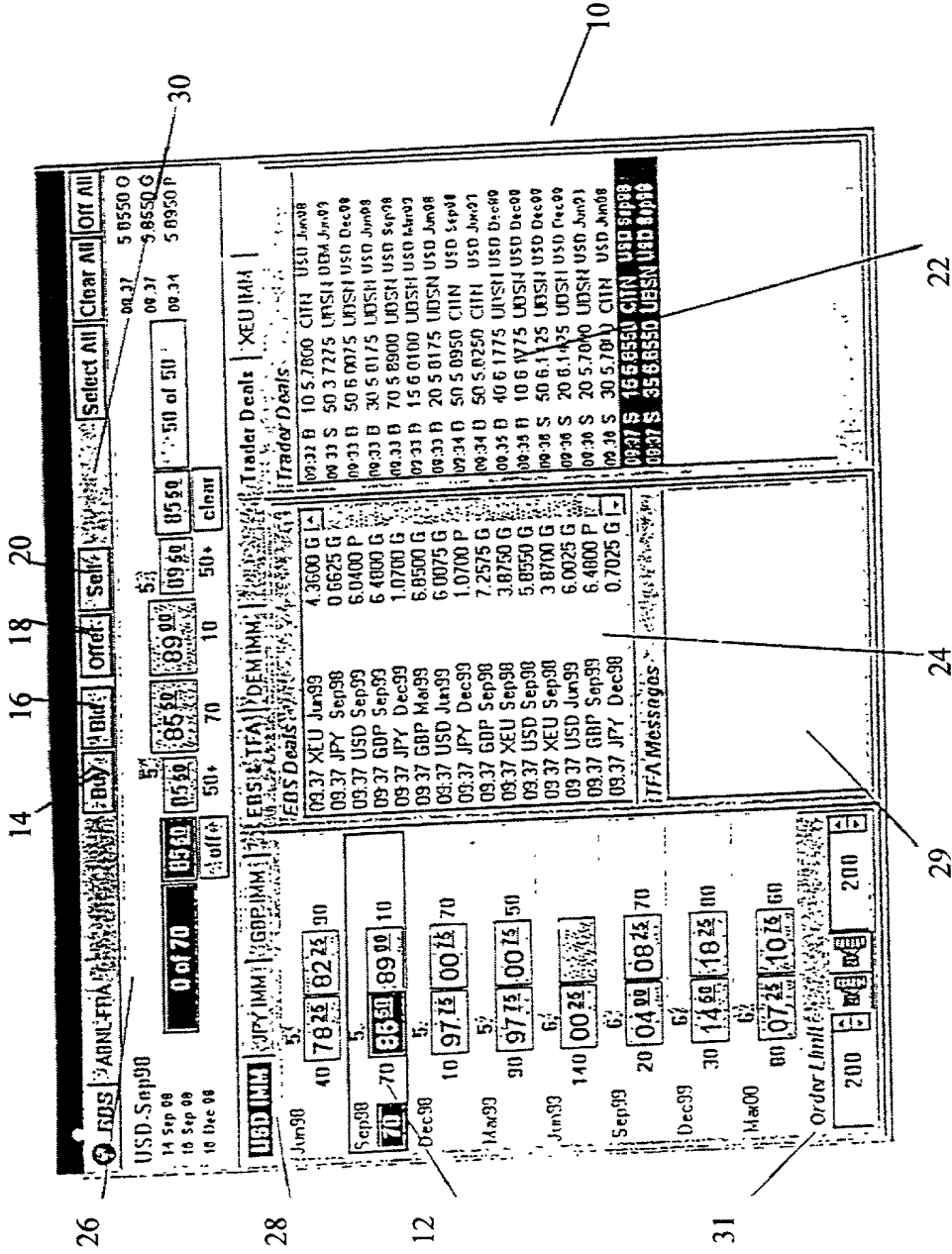


FIGURE 2

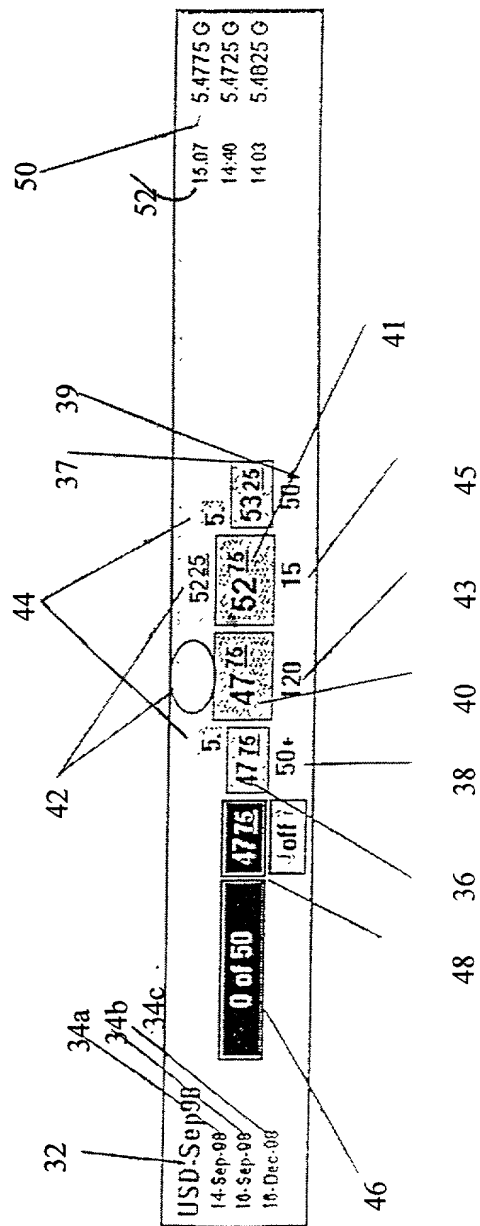
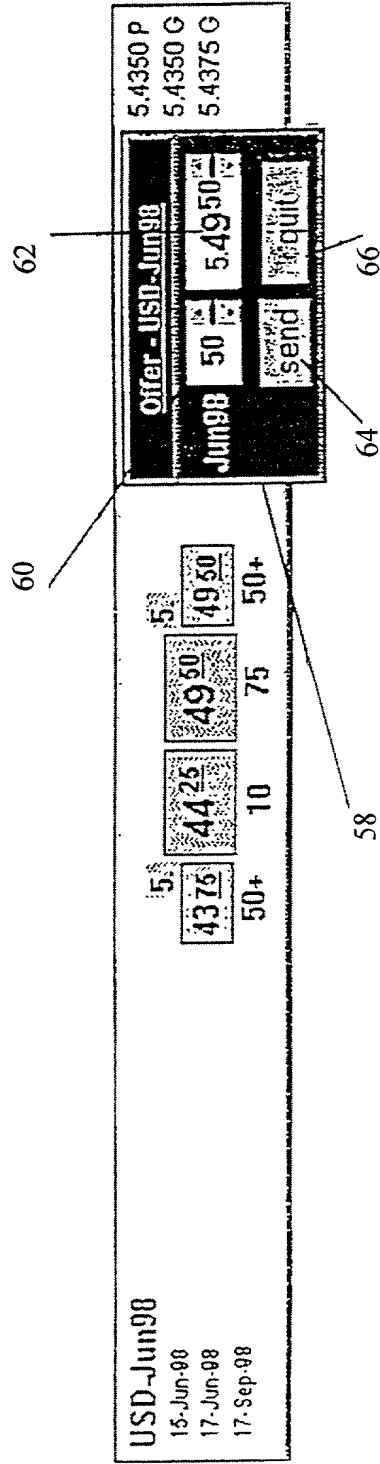
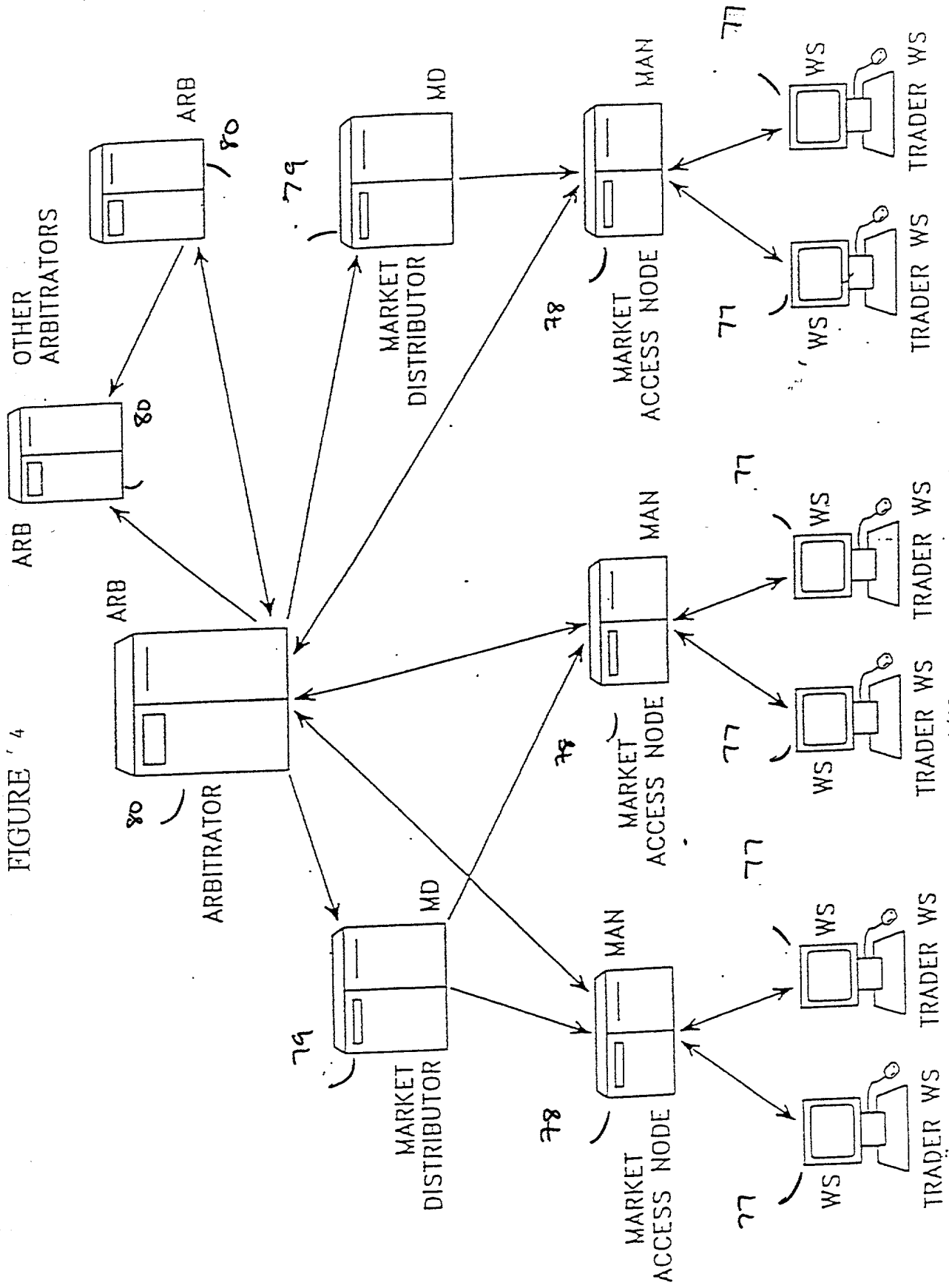
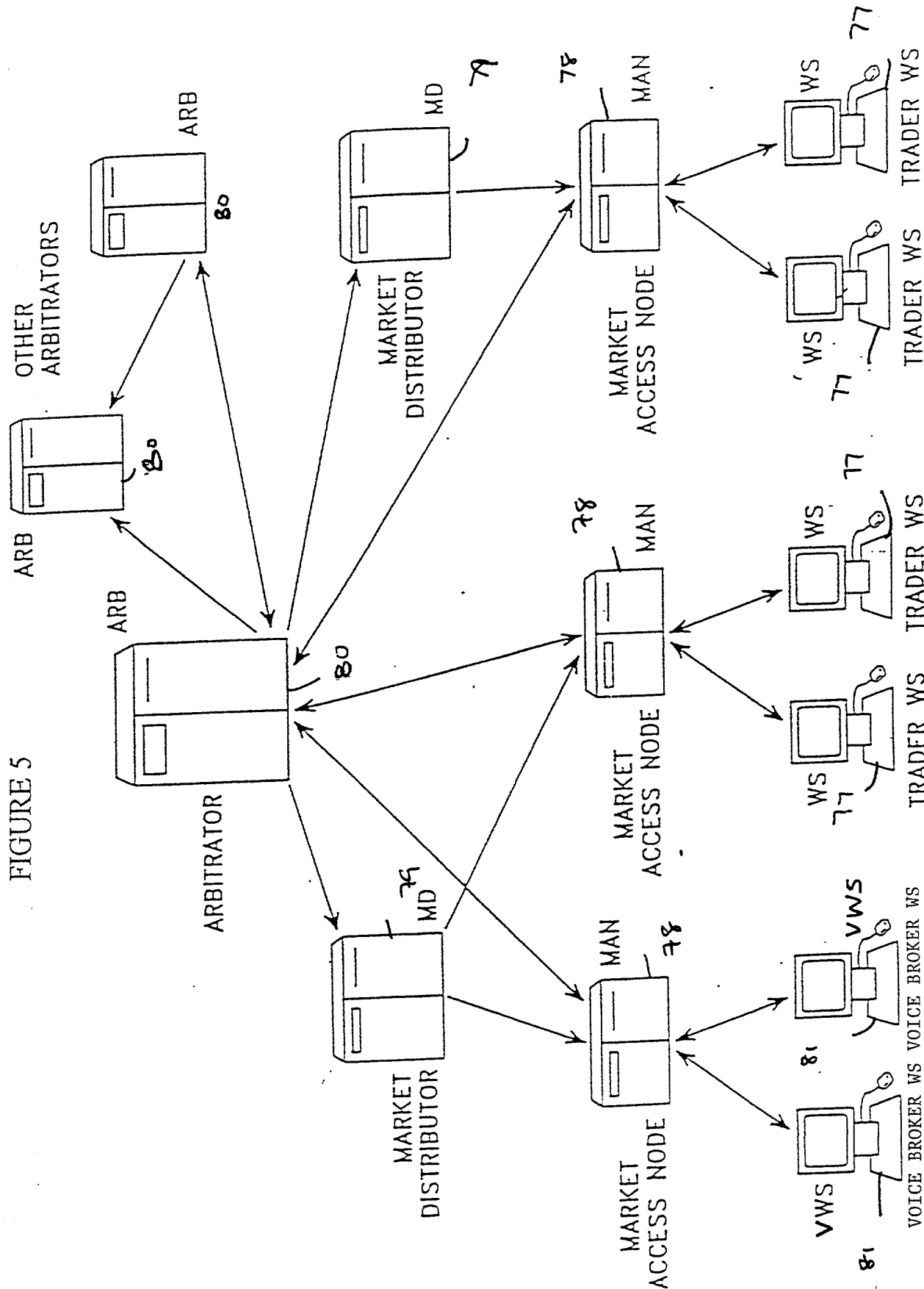


FIGURE 3







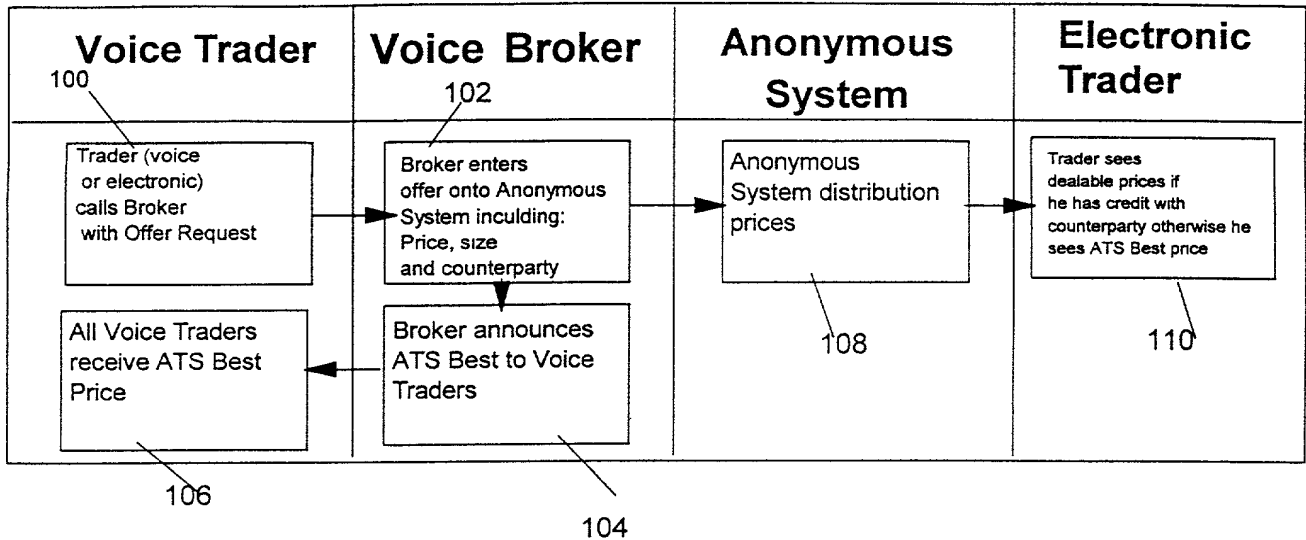


Figure 6

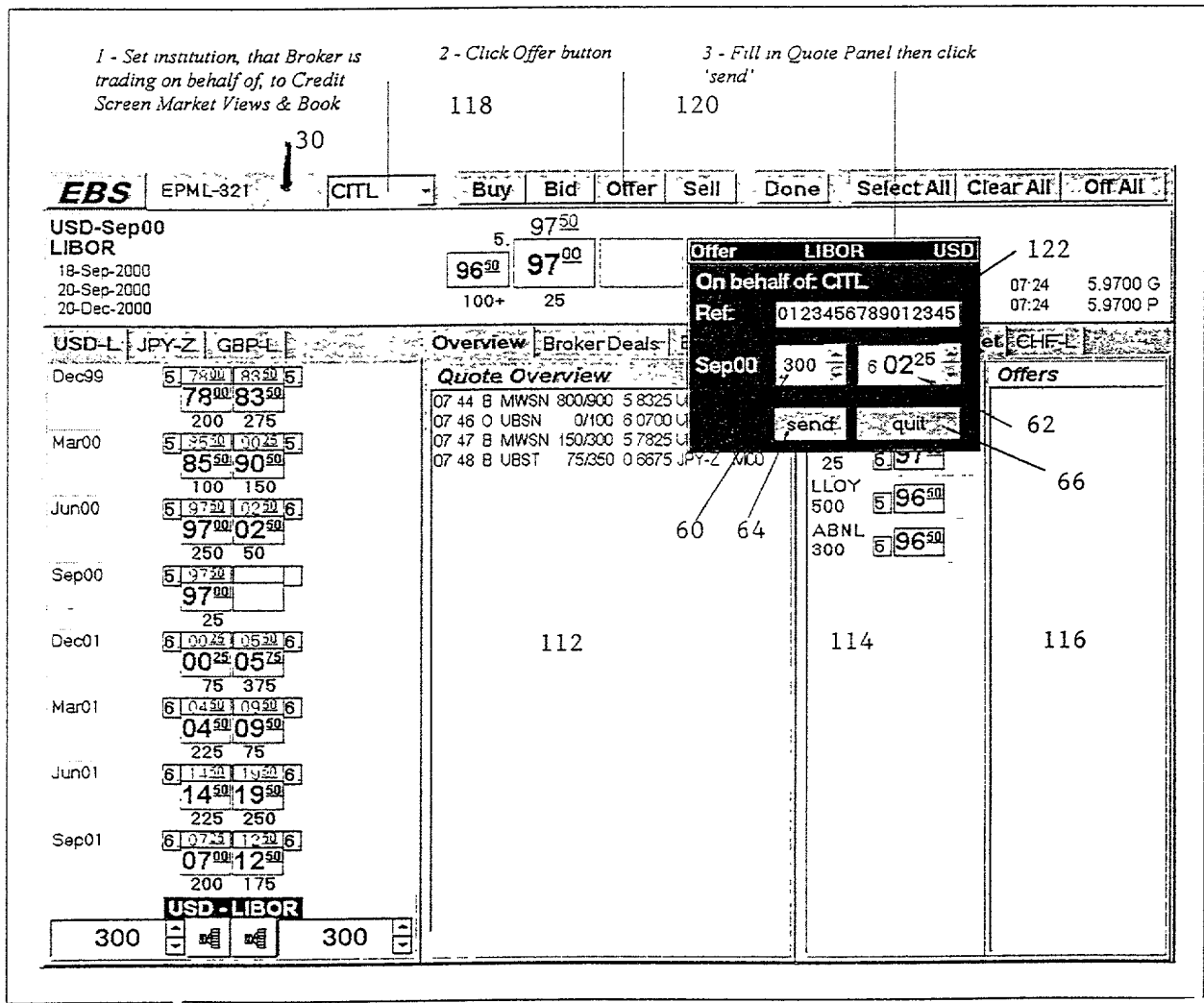


FIGURE 7

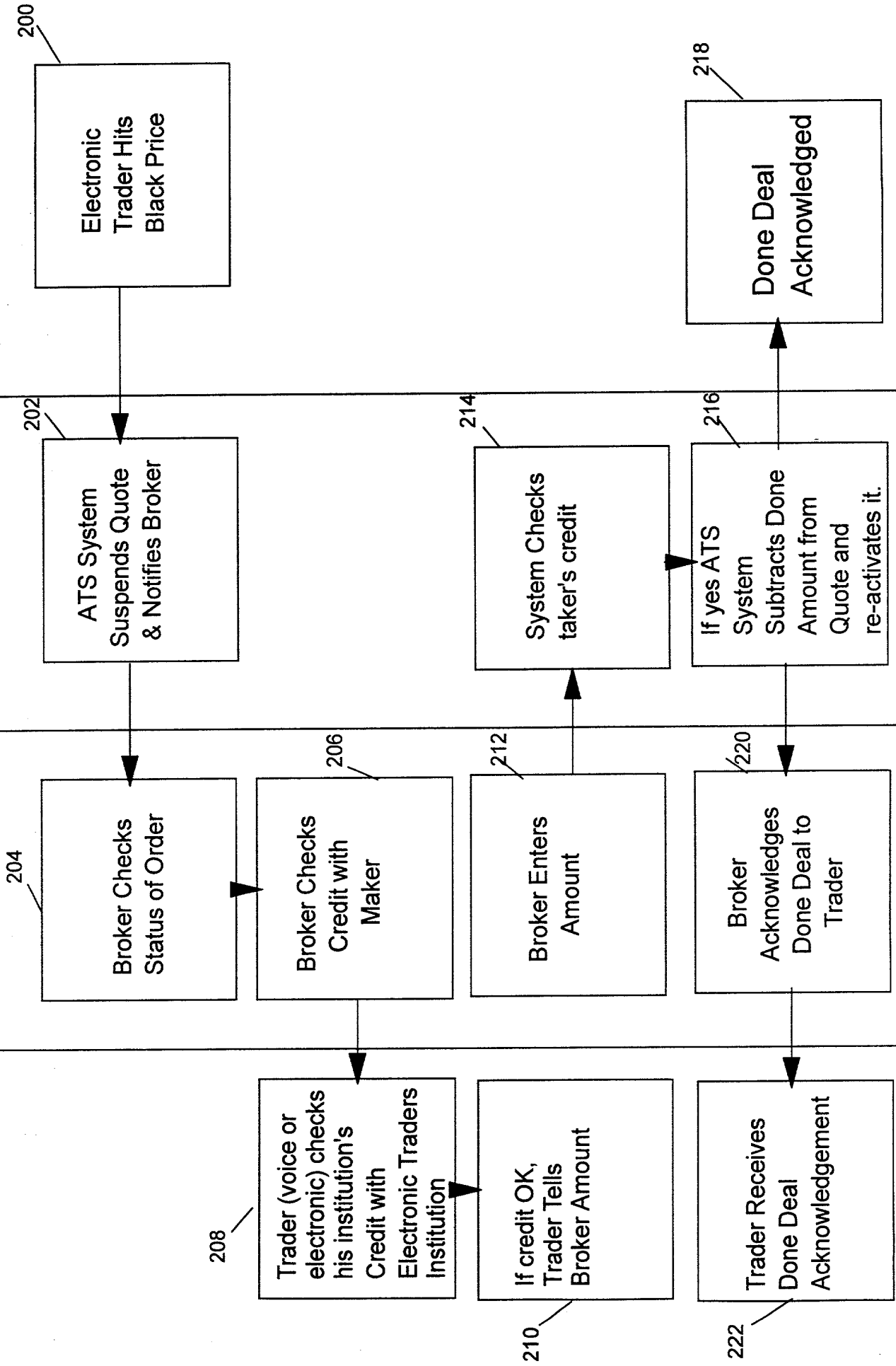
Figure 9

Voice Trader

Voice Broker

ATS System

Electronic Trader



000445-082501

230

EBS EPML-321 CTL		Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All
USD-Sep00 LIBOR 18-Sep-2000 20-Sep-2000 20-Dec-2000		5. 96 ⁵⁰ 100+	97 ⁵⁰ 97 ⁰⁰ 25	02 ²⁵ 02 ²⁵ 300	6. 02 ²⁵ 100+	MGTL for 150? yes no 234 232 0 of 300 off 02 ²⁵ off all: 07:24 5.9700 G 300 clear all: 07:24 5.9700 P			

USD-L JPY-Z GBP-L Dec99 5 78 ⁰⁰ 83 ⁵⁰ 5 200 275 Mar00 5 85 ⁵⁰ 90 ⁵⁰ 5 100 150 Jun00 5 97 ⁰⁰ 02 ⁵⁰ 6 250 50 Sep00 5 97 ⁰⁰ 02 ²⁵ 6 25 300 02 ²⁵ Dec01 6 00 ²⁵ 05 ⁵⁰ 6 75 375 Mar01 6 04 ⁵⁰ 09 ⁵⁰ 6 225 75 Jun01 6 14 ⁵⁰ 19 ⁵⁰ 6 225 250 Sep01 6 07 ⁰⁰ 12 ⁵⁰ 6 200 175 USD-LIBOR 300 300	Quote-Overview 07 44 B MWSN 800/900 5.8325 USD-L S00 07 46 O UBSN 0/100 6.0700 USD-L S00 07 47 B MWSN 150/300 5.7825 USD-L D99 07 48 B UBSN 75/350 0.6675 JPY-Z M00 07 50 O CTL 0/500 6.0225 USD-L S00 <div style="text-align: center; margin-top: 20px;">124</div>	Bids LLOY 300 5 97 ⁵⁰ MGTL 25 5 97 ⁰⁰ LLOY 500 5 96 ⁵⁰ ABNL 300 5 96 ⁵⁰ Offers CTL 300 6 02 ²⁵
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FIGURE 10

03942426-082901

EBS		EPML-321	CTL	Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All	
USD-Sep00				5	97 ⁵⁰	02 ²⁵	6	Offer: Libor USD				
LIBOR				96 ⁵⁰	97 ⁰⁰	02 ²⁵	02 ²⁵	MGTL for: 150				
18-Sep-2000				100+	25	300	100+	300 @ 6 02 ²⁵				
20-Sep-2000												
20-Dec-2000												
USD-L		JPY-Z	GBPL	Overview		Broker Deals	EUR-E	EBS Deals		Market	CHFL	
Dec99		5 72 ⁰⁰ 1 02 ²⁵ 5		Quote Overview				Bids		Offers		
		78 ⁰⁰ 83 ⁵⁰		07:44 B MWSN 800/800 5 8325 USD-L 800				LLOY		CITL		
		200 275		07:46 O UBSN 0/100 6 0700 USD-L 800				300 5 97 ⁵⁰		300 6 02 ²⁵		
Mar00		5 75 ⁵⁰ 1 02 ²⁵ 5		07:47 B MWSN 150/300 5 7825 USD-L 099				MGTL				
		85 ⁵⁰ 90 ⁵⁰		07:48 B UBSN 75/350 0 6675 JPY-Z M00				25 5 97 ⁰⁰				
		100 150		07:50 O CTL 0/300 6 0225 USD-L 800				LLOY				
Jun00		5 77 ⁵⁰ 1 02 ²⁵ 6						500 5 96 ⁵⁰				
		97 ⁰⁰ 02 ²⁵						ABNL				
		250 50						300 5 96 ⁵⁰				
Sep00		5 77 ⁵⁰ 1 02 ²⁵ 6										
		97 ⁰⁰ 02 ²⁵										
		25 300										
Dec01		5 77 ⁵⁰ 1 02 ²⁵ 6										
		00 ²⁵ 05 ²⁵										
		75 375										
Mar01		5 74 ⁵⁰ 1 02 ²⁵ 6										
		04 ⁵⁰ 09 ⁵⁰										
		225 75										
Jun01		5 74 ⁵⁰ 1 02 ²⁵ 6										
		14 ⁵⁰ 19 ⁵⁰										
		225 250										
Sep01		5 77 ⁵⁰ 1 02 ²⁵ 6										
		07 ⁰⁰ 12 ⁵⁰										
		200 175										
		USD-LIBOR										
300		300										

FIGURE 11

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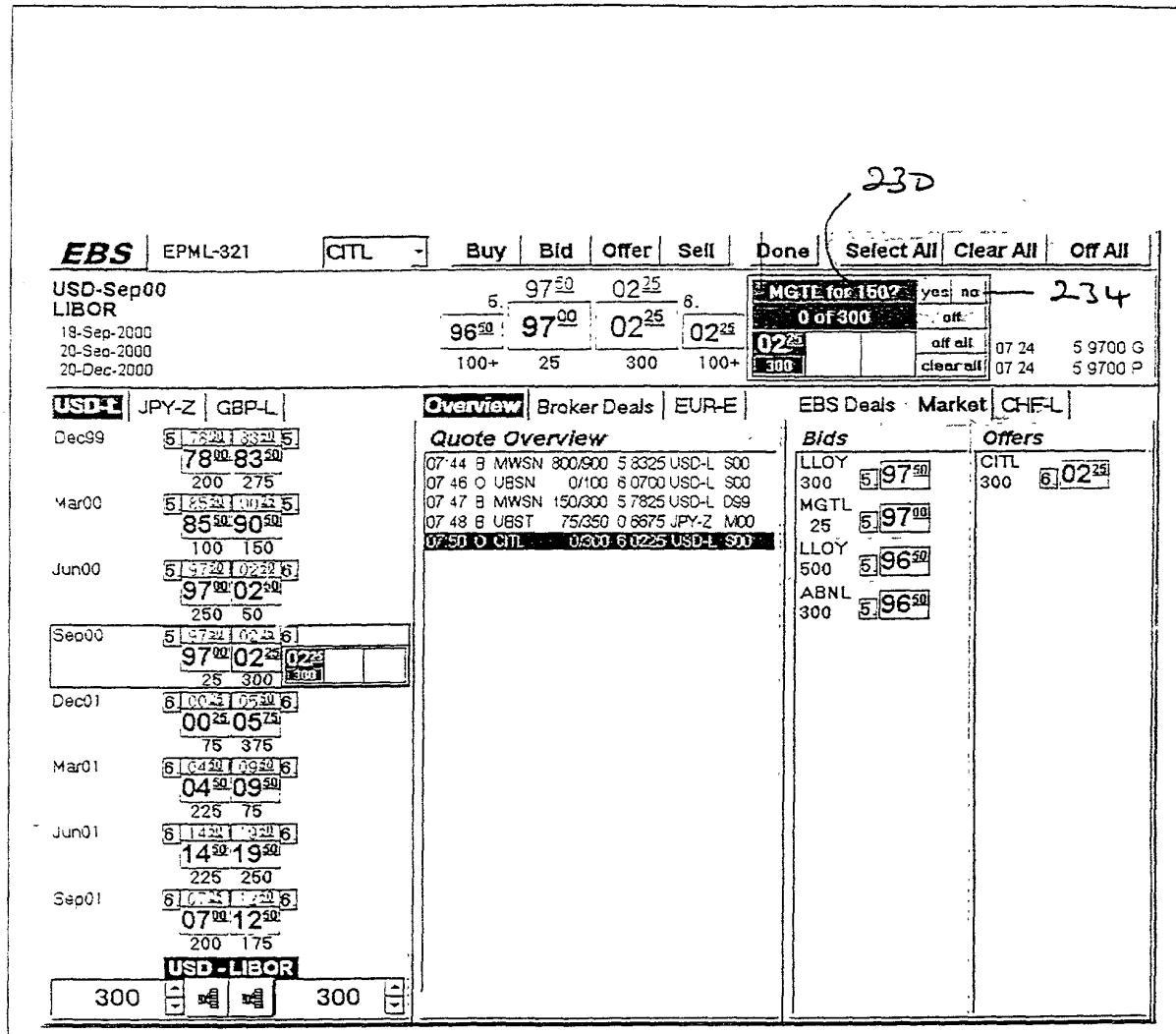


FIGURE 12

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EBS	EPML-321	CTL	Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All
USD-Sep00			5.	97 ⁵⁰	02 ²⁵	6.				
LIBOR			96 ⁵⁰	97 ⁰⁰	02 ²⁵	02 ²⁵	150 of 300	off	07 24	5 9700 G
18-Sep-2000							02 ²⁵	off all	07 24	5 9700 P
20-Sep-2000							150	clear all	07 55	6 0225 P
20-Dec-2000			100+	25	150	100+				
USD-Z	JPY-Z	GBPL	Overview Broker Deals EUR-E							
Quote Overview			EBS Deals Market CHF-L							
Dec99			Bids							
			Offers							
Mar00			LLOY 300 5 97 ⁵⁰							
Jun00			MGTL 25 5 97 ⁰⁰							
Sep00			LLOY 500 5 96 ⁵⁰							
Dec01			ABNL 300 5 96 ⁵⁰							
Mar01										
Jun01										
Sep01										
USD-LIBOR										
300										

FIGURE 13

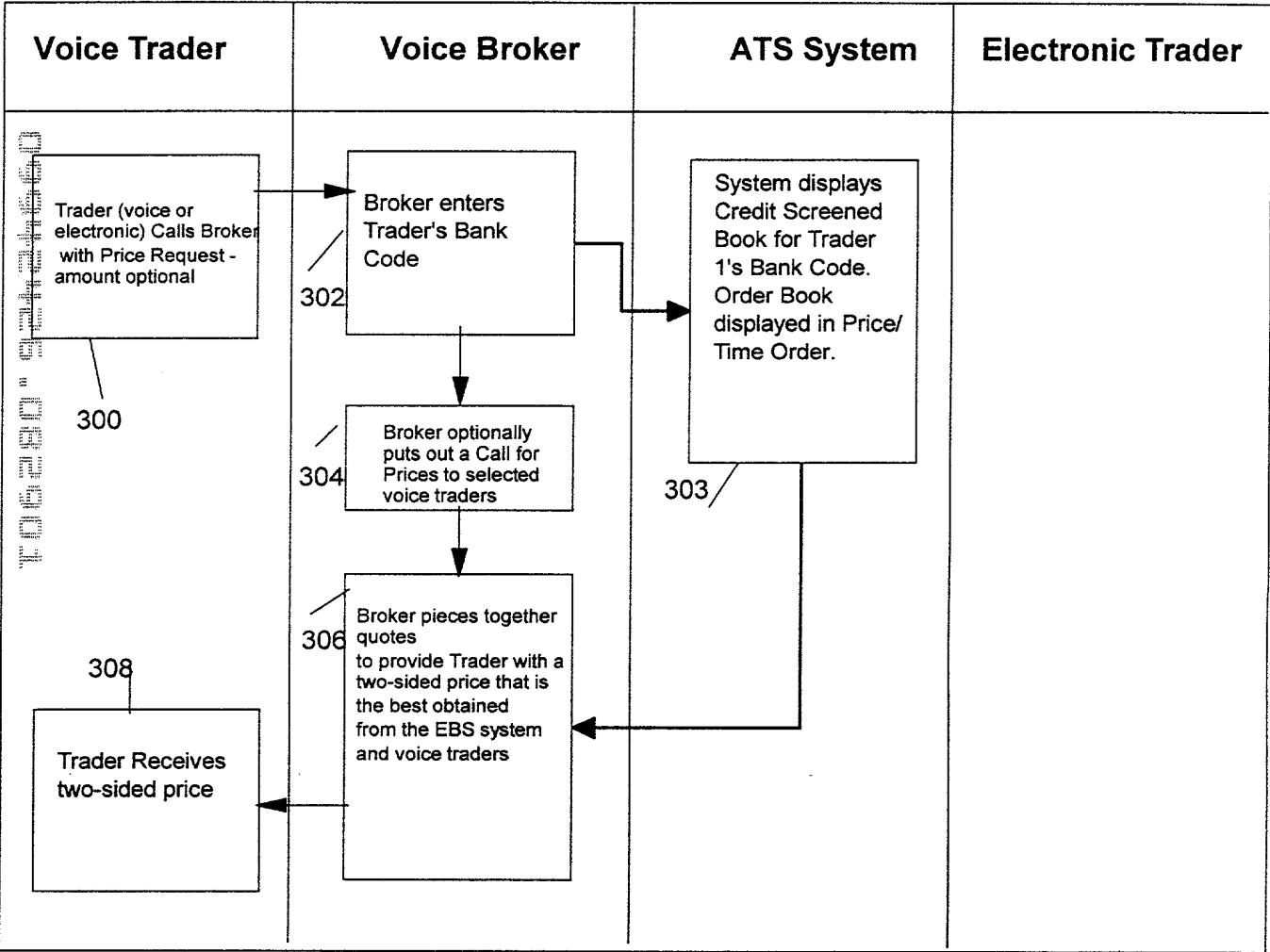


Figure 14

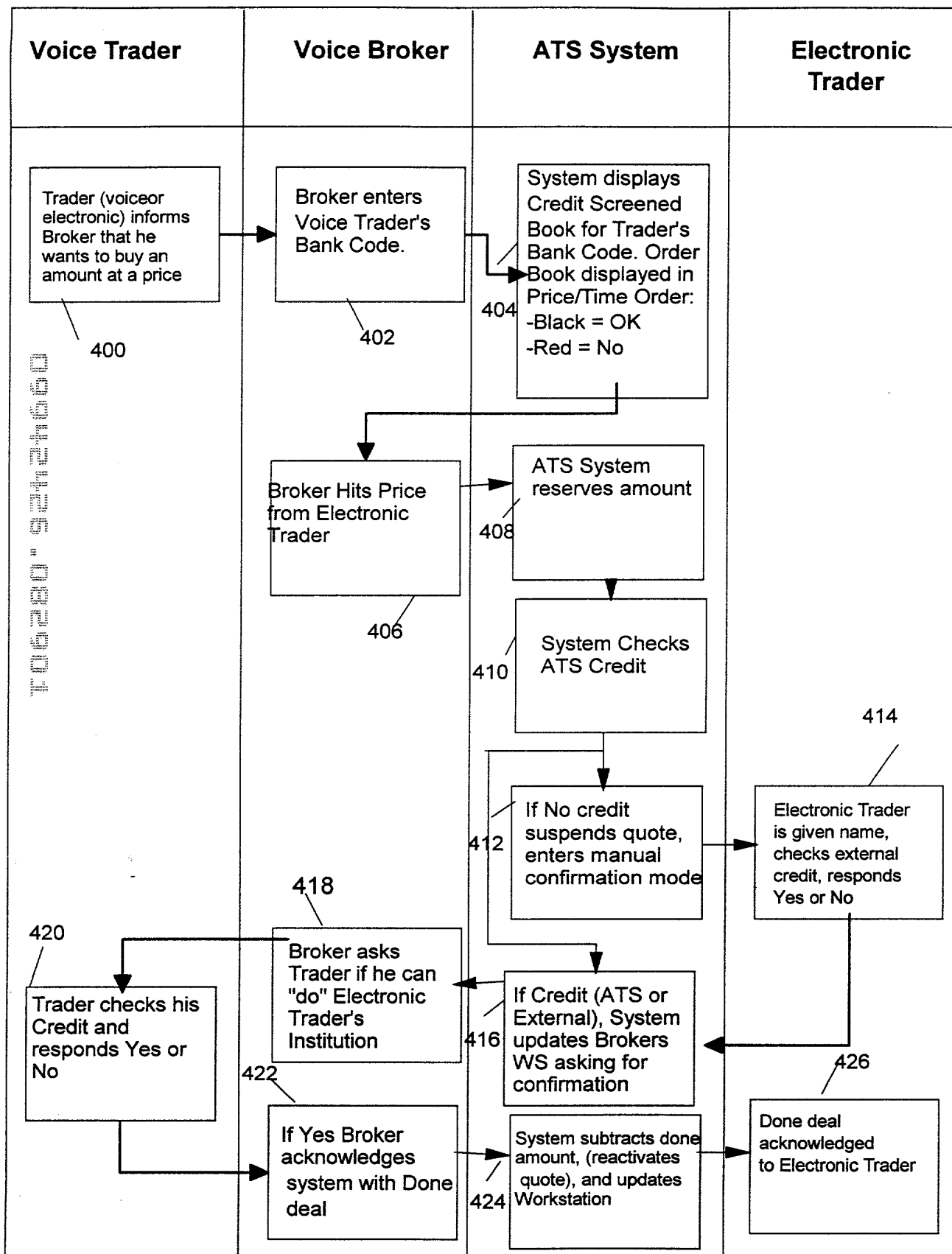


Figure 15

106220" 92421600

440

EBS ABNL-FRA		Buy	Bid	Offer	Sell	Select All	Clear All	Off All
USD-Dec99 LIBOR		5.	78 ⁵⁰	83 ⁰⁰	5.	Offer	Libor	USD
13-Dec-1999		78 ⁵⁰	78 ⁵⁰	83 ⁰⁰	83 ⁰⁰	CITL for:	175	11:44 5 7800 P
15-Dec-1999		100+	175	300	100+	300 @	5. 83 ⁰⁰	11:44 5 7800 G
15-Mar-2000								11:45 5 7800 G
USD-L	EUR-L GBP-L	EBS Deals JPY-L				Trader Deals CHF-L		
Dec99	5. 78 ⁵⁰ 83 ⁰⁰ 83 ⁰⁰	EBS Deals				Trader Deals		
Mar00	5. 85 ⁰⁰ 90 ²⁵ 90 ²⁵	11:45 JPY-L 1M0 0 9100 G				11:39 S 100 5 8525 CITN USD-LM00		
Jun00	5. 97 ⁰⁰ 02 ⁵⁰ 02 ⁵⁰	11:45 JPY-L 1S0 1 1900 G				11:39 S 125 5 8525 UBSN USD-LM00		
Sep00	5. 97 ⁰⁰ 02 ⁵⁰ 02 ⁵⁰	11:45 JPY-L J00 0 7000 G				11:39 S 100 5 9725 UBSN USD-LS00		
Dec01	5. 00 ⁵⁰ 05 ²⁵ 05 ²⁵	11:45 CHF-L 1D9 4 3625 G				11:39 B 100 6 1625 UBSN USD-LJ00		
Mar01	5. 04 ⁰⁰ 00 00	11:45 JPY-L J00 0 7000 G				11:39 B 200 5 8025 UBSN USD-LD99		
Jun01	5. 14 ²⁵ 19 ²⁵ 19 ²⁵	11:45 CHF-L J00 4 0800 G				11:39 B 100 5 8025 CITN USD-LD99		
Sep01	5. 07 ⁰⁰ 12 ⁵⁰ 12 ⁵⁰	11:45 USD-L 1M0 6 0400 G				11:39 B 100 6 0225 CITN USD-LD99		
USD-LIBOR		11:45 USD-L S00 7 5525 G				11:39 B 100 5 9875 UBSN USD-LJ00		
300	300	11:45 USD-L M00 5 8500 P				11:39 B 50 5 9875 CITN USD-LJ00		
		11:45 USD-L 1M0 6 0400 G				11:40 B 150 5 9875 UBSN USD-LJ00		
		11:45 CHF-L 1S0 4 7000 G				11:23 S 300 6 0250 CITK USD-LS00		
		11:45 USD-L D99 5 7800 G				11:40 B 150 5 9875 UBSN USD-LJ00		
		11:45 USD-L J00 5 9725 G						
		11:45 JPY-L D99 0 6600 P				Quote Overview		
		11:45 JPY-L J00 0 7000 P				11:49 B 0:300 5 8300 USD-L D99		
		11:45 JPY-L 1M0 0 9100 P						
		Notices						

FIGURE 17

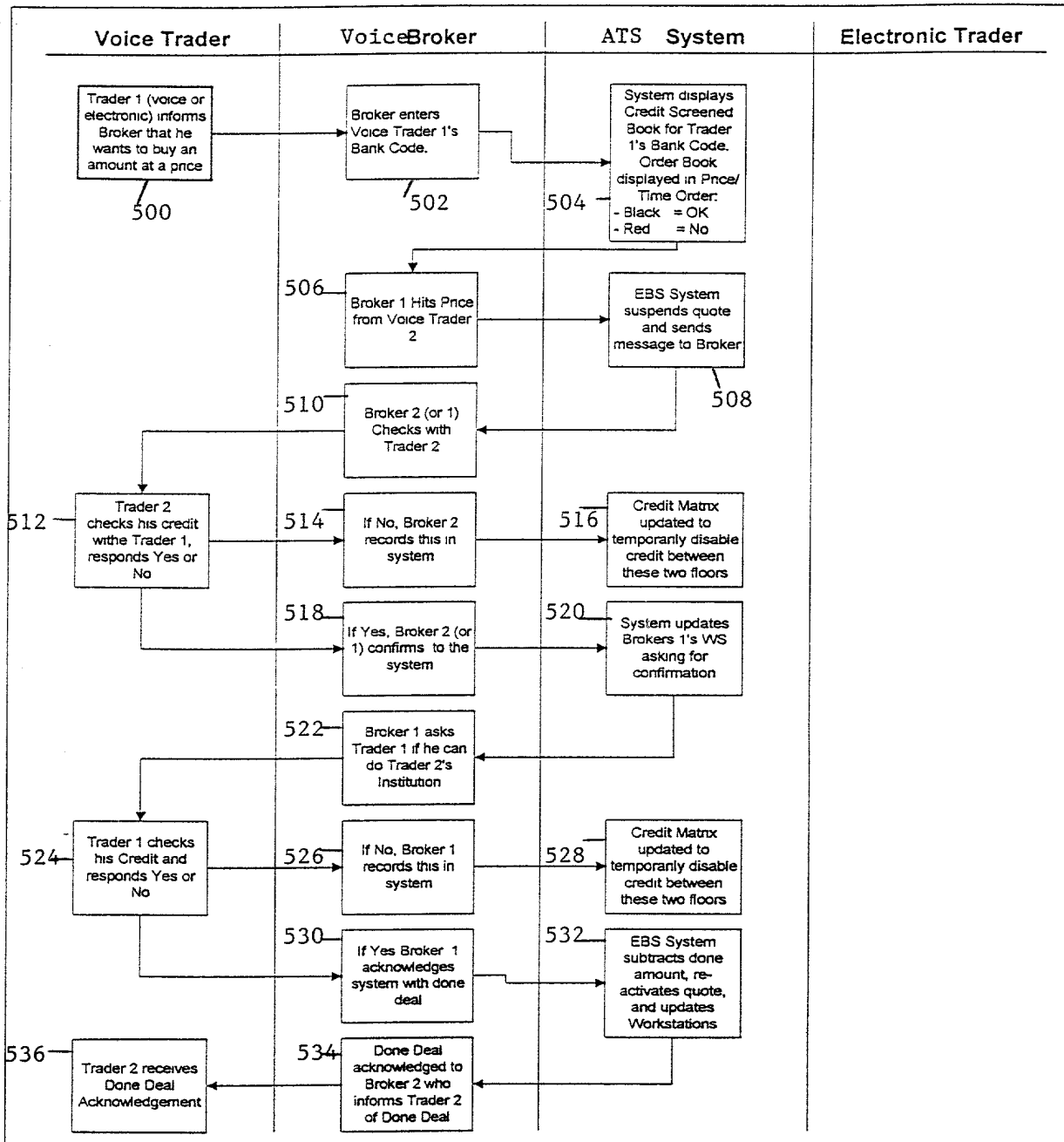


FIGURE 18

06042436-082901

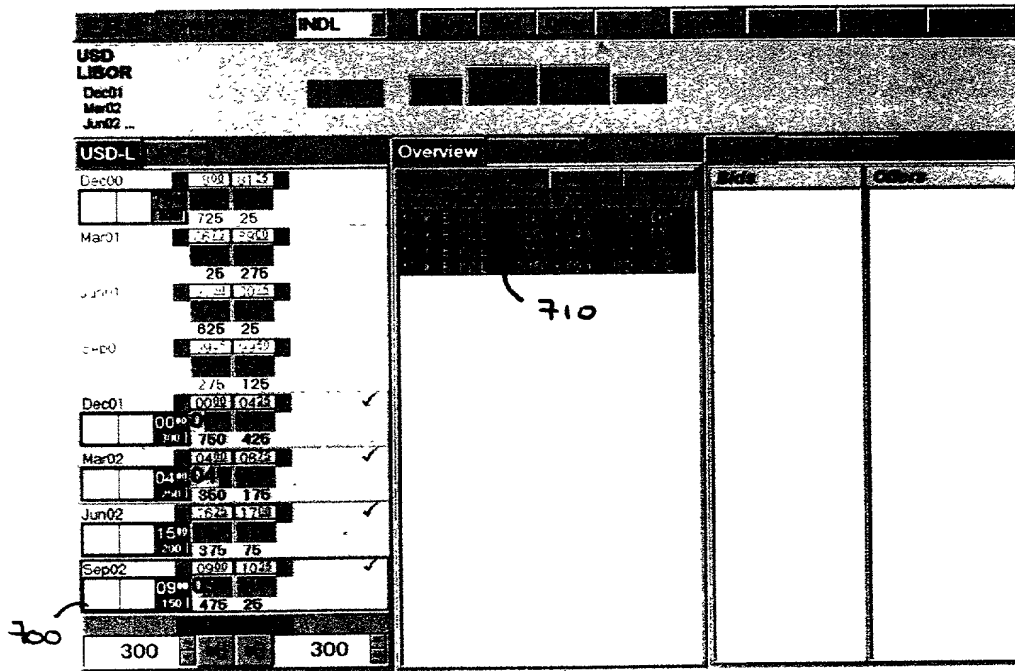


FIGURE 20